

LAREDO Firefighters Retirement System

Composite Performance Review

Report for Periods Ending June 30, 2017

	Annualized								Since 9/97
	Qtr	FYTD	YTD	1Yr	3Yr	5Yr	7Yr	10Yr	
Composite	2.9%	7.7%	8.2%	11.9%	3.1%	7.2%	7.8%	4.3%	4.6%
Balanced Index ¹	2.5	7.7	6.8	11.8	3.7	7.6	8.4	4.3	5.9
Broad Index ²	2.9	8.9	7.5	13.0	4.9	9.1	9.4	4.6	6.0

Footnotes:

¹Balanced Index is currently comprised of: 15.0% S&P 500 Index, 8.0% Russell Midcap Index, 10.0% Russell 2000 Index, 12.0% MSCI EAFE Index, 10.0% MSCI Emerging Markets Index, 15.0% Bloomberg Barclays US Aggregate Index, 5.0% Bloomberg Barclays U.S. TIPS Index, 15.0% HFRI Fund of Funds Index, 2.5% Alerian MLP Index, 2.5% Bloomberg Commodity Index, and 5.0% FTSE NAREIT All Equity Index. Please see Appendix for benchmark history.

²Broad Index is currently comprised of: 43.0% Russell 3000 Index, 22.0% MSCI World ex-U.S. Index, 20.0% Bloomberg Barclays US Aggregate Index, and 15.0% HFRI Fund of Funds Index. Please see Appendix for benchmark history.

